

NUMERICAL METHODS

C / KAPPA EXAM 12 / 11/19 / 2022 [20.000]

LEAST SQUARES REGRESSION

Goal: minimize the sum of the squares of the residual errors.



$$S_r = \sum_{i=1}^n d_i = \sum_{i=1}^n (y_i - a_0 - a_1 x_i)$$

1. sum of the square errors.
2. minimize the square of the errors.

$$a_0 = \frac{\sum y_i - a_1 \sum x_i}{n}$$

$$a_0 = \frac{\sum y_i}{n} - a_1 \frac{\sum x_i}{n} \Rightarrow a_0 = 5 - 0.8$$

STANDARD ERROR:

$$S_{y_1} = \sqrt{\frac{\sum y_i^2}{n-2}} \quad S_{y_2} = \sqrt{\frac{\sum (y_i - \bar{y})^2}{n-2}}$$

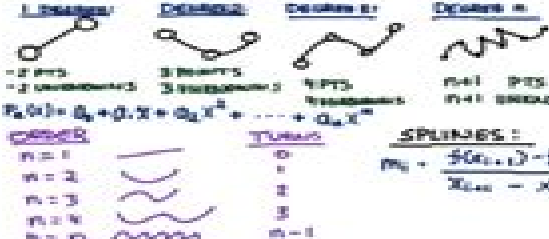
STANDARD DEVIATION:

$$S_y = \sqrt{\frac{\sum y_i^2}{n-1}} \quad S_x = \sqrt{\frac{\sum (x_i - \bar{x})^2}{n-1}}$$

$$a_0 = 5 - 0.8x$$

INTERPOLATION

Use a 4th order polynomial



ODE'S

Euler's Method

$$\frac{dy}{dx} = f(x,y) \quad y_{n+1} = y_n + f(x_n, y_n) \Delta x$$

Runge-Kutta Method

$$\frac{dy}{dx} = f(x,y)$$

$$y' = \frac{y^2 + 2x}{2} = f(x,y)$$

$$y_1 = 1, y_2 = 2, y_3 = 3, y_4 = 4$$

$$y = \frac{y^2 + 2x}{2} = f(x,y) + f(x_{n+1}, y_{n+1})$$

Taylor Series:
 $y(x+\Delta x) = y(x) + \Delta x y'(x) + \frac{\Delta x^2}{2} y''(x) + \dots$
 $y(x+\Delta x) = y(x) + f(x,y) \Delta x$

Classic 4th order Runge-Kutta

$$y_{n+1} = y_n + \frac{\Delta x}{4} (k_1 + 2k_2 + 2k_3 + k_4)$$

$$k_1 = f(x_n, y_n)$$

$$k_2 = f(x_n + \frac{1}{2}\Delta x, y_n + \frac{1}{2}k_1 \Delta x)$$

$$k_3 = f(x_n + \frac{1}{2}\Delta x, y_n + k_2 \Delta x)$$

$$k_4 = f(x_n + \Delta x, y_n + k_3 \Delta x)$$

Local truncation error: Δx^5
 Global truncation error: Δx^4

POLYNOMIAL QUADRATIC REGRESSION:



$$S_r = \sum_{i=1}^n (y_i - a_0 - a_1 x_i - a_2 x_i^2)^2$$

$$\frac{\partial S_r}{\partial a_0} = -2(\sum y_i - \sum a_0 - a_1 \sum x_i - a_2 \sum x_i^2) = 0$$

$$\frac{\partial S_r}{\partial a_1} = -2(\sum y_i x_i - \sum a_0 x_i - a_1 \sum x_i^2 - a_2 \sum x_i^3) = 0$$

$$\frac{\partial S_r}{\partial a_2} = -2(\sum y_i x_i^2 - \sum a_0 x_i^2 - a_1 \sum x_i^3 - a_2 \sum x_i^4) = 0$$

$$\begin{bmatrix} \sum x_i^0 & \sum x_i^1 & \sum x_i^2 \\ \sum x_i^1 & \sum x_i^2 & \sum x_i^3 \\ \sum x_i^2 & \sum x_i^3 & \sum x_i^4 \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} \sum y_i \\ \sum y_i x_i \\ \sum y_i x_i^2 \end{bmatrix}$$

$$[A][X] = [B]$$

EIGEN VALUES

$\lambda = \text{Eigen Value}$

Example:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Single 2x2:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$[A] = \frac{1}{\det(A)} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\lambda = \frac{a+d}{2} \pm \sqrt{\left(\frac{a-d}{2}\right)^2 + bc}$$

Two Eigen Values

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$$

$$x_1 + x_2 = 0 \Rightarrow x_1 = -x_2$$

$$x_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$-x_1 + x_2 = 0 \Rightarrow x_1 = x_2$$

$$x_1 + -1x_2 = 0 \Rightarrow x_1 = x_2$$

$$x_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

PDE'S

Finite Difference Method



Central Difference:

$$u_{i,j} = \frac{u(i+\Delta x, j) + u(i-\Delta x, j) + u(i, j+\Delta y) + u(i, j-\Delta y) - 4u_{i,j}}{2\Delta x^2 + 2\Delta y^2}$$

Right Boundary B.C.:

$$\frac{\partial u}{\partial x} = 0 = \frac{u_{i+1,j} - u_{i-1,j}}{2\Delta x}$$

$$u_{i+1,j} = u_{i-1,j} + 2\Delta x u_x$$

Bottom Boundary B.C.:

$$\frac{\partial u}{\partial y} = 0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$$

$$u_{i,j+1} = u_{i,j-1} + 2\Delta y u_y$$

Top Boundary B.C.:

$$\frac{\partial u}{\partial y} = 0 = \frac{u_{i,j+1} - u_{i,j-1}}{2\Delta y}$$

$$u_{i,j+1} = u_{i,j-1} + 2\Delta y u_y$$

Left Boundary B.C.:

$$u_{i-1,j} = u_{i+1,j} - 2\Delta x u_x$$

5th order of a matrix:

$$\begin{bmatrix} 0 & -1 & 0 & -1 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \\ u_5 \end{bmatrix} = 0$$

[A] Matrix:

$$-u_{i-1,j} + 4u_{i,j} - u_{i+1,j} - u_{i,j-1} = -2\Delta x u_x$$

$$-2u_{i-1,j} + 4u_{i,j} - u_{i+1,j} = -2\Delta x u_x$$

$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_x$$

$$-u_{i-1,j} - u_{i+1,j} + 4u_{i,j} - 2u_{i,j-1} = -2\Delta x u_x$$

5th order:

$$f(x) = \frac{f(x_0) - f(x_1)}{2\Delta x}$$

$$f(x) = \frac{f(x_0) - 3f(x_1) + 3f(x_2) - f(x_3)}{12\Delta x}$$

Analysis Of Numerical Methods

Robert R. Redfield



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